

Crediinvest

Money Market Euro Fund

08/27/2020

As of the NAV dated

Investor's report

NAV in EUR 66.139.914,08

The maturity breakdown of the portfolio

Assets maturing in 1 day	-0,24%
Assets maturing in 1 week	2,46%
Assets maturing in 1 month	11,12%
Assets maturing in 3 months	26,30%
Assets maturing in 1 year	50,12%
Assets maturing above 1 year	10,23%

The credit profile

P-1/A-1 assets	6,15%
P-2/A-2 assets	63,80%
P-3/A-3 assets	14,83%
Below P-3/A-3 assets	2,29%

The WAM and WAL

Not rated assets	12,93%
WAM in days	133

The net yield

WAL in days	185
Yearly yield	0,05%
YTD	0,08%

Details of the 10 largest holdings

ISIN	ISIN	1 week	Country	Asset type	NAV %	Maturity
XS2217303135	ECP ACCIONA 0% 5/21		ES	Debt	3,02%	12/5/2021
IT0005330961	OBL 0.05 Italia 21		IT	Debt	2,88%	04/15/2021
XS2166137245	BONS DEL PRINCIPAT D		AD	Debt	2,68%	2/6/2021
DE000DL19TX8	OBL DBK 20 FRB		DE	Debt	2,57%	7/12/2020
XS1040508167	OBL Imp Brnd Fin 21		GB	Debt	2,46%	02/26/2021
XS1265872363	OBL FL RN SG CLN 5YR		LU	Structured instruments	2,40%	10/1/2021
XS1385051112	OBL 1.875 Ba21 221N		GB	Debt	2,16%	03/23/2021
DE000A2DASD4	OBL 0.875 PfandBk 2		DE	Debt	1,98%	01/29/2021
IT0005161325	OBL Intesa San 28Fb		IT	Debt	1,85%	02/28/2021